Fundamental Analysis of Securities Trading
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Short Biodata

Kuan-Lun Wang is a doctoral student majoring in generalized pairs trading. The main goal of his research is to develop an algorithmic trading mechanism based on statistical arbitrage. His areas of expertise include automatic search procedures for model selection, multivariate co-integration approach, and structural change test.
Kuan-Lun Wang’s research interests comprise time series models, simulation modeling, and portfolio choice. The central themes of his application are the study of multivariate pairs trading in real time, search for assets with a long-run equilibrium, and building of riskless portfolios. Much of his current work involves conducting structural change analysis and co-integration test of the finite order vector autoregressive process and estimating the probability of mean reversion. Such methods are important in a variety of applications, including economic indicators and hedging. One such application is index funds being tied to indexes with very low costs and risks.